ELSEVIER Journal of Banking & Finance 22 (1998) 1619–1623

Journal of BANKING & FINANCE

Author Index

Acs, Z.J. and F.A. Tarpley Jr., The angel capital electronic network (ACE-Net) 793
Akhigbe A., *see* Spencer, C. 425
Altman, E.I., The importance and subtlety of credit rating migration 1231
Angbazo, L.A., J. Mei and A. Saunders, Credit spreads in the market for highly leveraged transaction loans 1249
Angelini, P., An analysis of competitive externalities in gross settlement systems 1
Angelini, P., R. Di Salvo and G. Ferri, Availability and cost of credit for small businesses: Customer relationships and credit cooperatives 925
ap Gwilym, O., A. Clare and S. Thomas, Extreme price clustering in the London equity index futures and options markets 1193
Avery, R.B., R.W. Bostic and K.A. Samolyk, The role of personal wealth in small business finance 1019
Balbás, A. and A. Ibáñez, When can you immunize a bond portfolio? 1571
Bardos, M., Detecting the risk of company failure at the Banque de France 1405
Benveniste, L.M., S.M. Erdal and W.J. Wilhelm Jr., Who benefits from secondary market price stabilization of IOPs? 741
Bergemann, D. and U. Hege, Venture capital financing, moral hazard, and learning 703
Berger, A.N. and G.F. Udell, The economics of small business finance: The roles of private equity and debt markets in the financial growth cycle 613
Berlin, M. and L.J. Mester, On the profitability and cost of relationship lending 873
Bhargava, R. and D.R. Fraser, On the wealth and risk effects of commercial bank expansion into securities underwriting: An analysis of Section 20 subsidiaries 447
Bollen, N.P.B., A note on the impact of options on stock return volatility 1181
Bostic, R.W., *see* Avery, R.B. 1019

Carow, K.A., R.A. Heron, The interstate banking branching efficiency act of 1994: A wealth event for acquisition targets 175
Chang, E.C., J.M. Pinegar and R. Ravichandran, US day-of-the-week effects and asymmetric responses to macroeconomic news 513
Charoenwong, C., *see* Chung, K.H. 41
Chung, K.H., P. Wright and C. Charoenwong, Investment opportunities and market reaction to capital expenditure decisions 41
Clare, A., *see* ap Gwilym, O. 1193
Clare, A.D., R. Priestley and S.H. Thomas, Reports of beta's death are premature: Evidence from the UK 1207
Cole, R.A., The importance of relationships to the availability of credit 959
de Roon, F. and C. Veld, Announcement effects of convertible bond loans and warrant-bond loans: An empirical analysis for the Dutch market 1481
Diez-Canedo J.M., *see* del Angel, G.F. 1457
Di Salvo, R., *see* Angelini, P. 925
del Angel, G.F., J.M. Diez-Canedo and E.P. Gorbea, A discrete Markov chain model for valuing loan portfolios. The case of Mexican loan sales 1457
DeYoung, R. and I. Hasan, The performance of de novo commercial banks: A profit efficiency approach 565
DeYoung, R., Comment on Goldberg and White 868
Duca, J.V., Comment on the importance of relationships to the availability of credit 978
Dunkelberg, W.C., Credit, banks and small business in America 1085
Easterwood, J.C., Divestments and financial distress in leveraged buyouts 129
Eisenbeis, R.A., Comment on Hancock and Wilcox 1015
Elsas, R. and J.P. Krahnen, Is relationship lending special? Evidence from credit-file data in Germany 1283
Elyasiani, E. and I. Mansur, Sensitivity of the bank stock returns distribution to changes in the level and volatility of interest rate: A GARCH-M model 535
Erdal, S.M., *see* Benveniste, L.M. 741
Fenn, G.W. and N. Liang, New resources and new ideas: Private equity for small businesses 1077
Ferri, G., *see* Angelini, P. 925
Flannery, M.J., Comment on Benveniste, Erdal and Wilhelm, Jr. 768
Foglia, A., S. Laviola and P. Marullo Reedtz, Multiple banking relationships and the fragility of corporate borrowers 1441
Franks, J. and C. Mayer, Bank control, takeovers and corporate governance in Germany 1385
Fraser, D.R., *see* Bhargava, R. 447

Fulghieri, P. and R. Rovelli, Capital markets, financial intermediaries, and liquidity supply 1157
Goldberg, L.G. and L.J. White, De novo banks and lending to small business: An empirical analysis 851
Gompers, P.A., Venture capital growing pains: Should the market diet? 1089
Gorbea, E.P., *see* del Angel, G.F. 1457
Hancock, D. and J.A. Wilcox, The "credit crunch" and the availability of credit to small business 983
Harhoff, D. and T. Körting, Lending relationships in Germany – Empirical evidence from survey data 1317
Hasan, I., *see* DeYoung, R. 565
Hege, U., *see* Bergemann, D. 703
Heron, R.A., *see* Carow, K.A., 175
Houston, J.F. and C. James, Do bank internal capital markets promote lending? 899
Ibáñez, A., *see* Balbás, A. 1571
James, C., *see* Houston, J.F. 899
Jarrow, R.A. and D.R. van Deventer, The arbitrage-free valuation and heading of demand deposits and credit card loans 249
John, K. and L.W. Senbet, Corporate governance and board effectiveness 371
Kadapakkam, P.-R., P.C. Kumar and L.A. Riddick, The impact of cash flows and firm size on investment: The international evidence 293
Kallberg, J., *see* Kim, Y.O. 19
Karamanis, D., *see* Papachristou, G. 1597
Kashyap, A.K., Comment on Angelini, Di Salvo and Ferri 955
Kim, Y.O. and J. Kallberg, Convertible calls and corporate taxes under asymmetric information 19
Klein, P., The capital gain lock-in effect with short sales constraints 1533
Kofman, P., *see* Martens, M. 347
Körting, T., *see* Harhoff, D. 1317
Krahnen, J.P., *see* Elsas, R. 1283
Kumar L.A., *see* Kadapakkam, P.-R. 293
Lang, L.H.P., R.H. Litzenberger and A.L. Liu, Determinants of interest rate swap spreads 1507
Laviola S., *see* Foglia, A. 1441
Lerner, J., "Angel" financing and public policy: An overview 773
Lerner, J., Comment on Bergemann and Hege 736
Liang, N., *see* Fenn, G.W. 1077
Lioui, A., Currency risk hedging: Futures vs. forward 61
Lioui, A., Erratum to "Currency risk hedging: Futures vs. forward" [J. Banking and Finance 22 (1) (1998) 61–81 PII of original article: S0378-4266(97)00039-3 611

Litzenberger R.H., *see* Lang, L.H.P. 1507
Liu, A.L., *see* Lang, L.H.P. 1507
Machauer, A. and M. Weber, Bank behavior based on internal credit ratings of borrowers 1355
Madura, J., *see* Spencer, C. 425
Mann, R.J., Comment on Avery, Bostic and Samolyk 1062
Mansur, I., *see* Elyasiani, E. 535
Martens, M. and P. Kofman, The inefficiency of Reuters foreign exchange quotes 347
Marullo Reedtz, P., *see* Foglia, A. 1441
Mayer, C., *see* Franks, J. 1385
Mei, J. *see* Angbazo, L.A. 1249
Mester, L.J., *see* Berlin, M. 873
Meyer, L.H., The role of banks in small business finance 1109
Morgan, G. and S. Thomas, Taxes, dividend yields and returns in the UK equity market 405
Nagarajan S. and C.W. Sealey, State-contingent regulatory mechanisms and fairly priced deposit insurance 1139
Nandi, S., How important is the correlation between returns and volatility in a stochastic volatility model? Empirical evidence from pricing and hedging in the S&P 500 index options market 589
Nicodano, G., Corporate groups, dual-class shares and the value of voting rights 1117
Pagano, M., Comment on Berlin and Mester, and Houston and James 919
Papachristou, G. and D. Karamanis, Investigating efficiency in betting markets: Evidence from the Greek 6/49 Lotto 1597
Pecchenino, R.A., Risk averse bank mangers: Exogenous shocks, portfolio reallocations and market spillovers 161
Peek, J. and E.S. Rosengren, Bank consolidation and small business lending: It's not just bank size that matters 799
Pinegar, J.M., *see* Chang, E.C. 513
Priestley R., *see* Clare, A.D. 1207
Prowse, S., Angel investors and the market for angel investments 785
Ravichandran, R., *see* Chang, E.C. 513
Rhoades, S.A., The efficiency effects of bank mergers: An overview of case studies of nine mergers 273
Riddick, L.A., *see* Kadapakkam, P.-R. 293
Rogers, K.E., Nontraditional activities and the efficiency of US commercial banks 467
Ronen, T., Trading structure and overnight information: A natural experiment from the Tel-Aviv Stock Exchange 489
Rosen, R.J., Comment on Peek and Rosengren and Strahan and Westow 846

Rosen, H.S., The future of entrepreneurial finance 1105
Rosengren, E.S., *see* Peek, J. 799
Rovelli, R., *see* Fulghieri, P. 1157
Samolyk, K.A., *see* Avery, R.B. 1019
Saunders, A. *see* Angbazo, L.A. 1249
Sealey, C.W., *see* Nagarajan S. 1139
Senbet, L.W., *see* John, K. 371
Skinner, F.S., Hedging bonds subject to credit risk 321
Spencer, C., A. Akhigbe and J. Madura, Impact of partial control on policies enacted by partial targets 425
Strahan, P.E. and J.P. Weston, Small business lending and the changing structure of the banking industry 821
Szpiro, G.G., Tick size, the compass rose and market nanostructure 1559
Tarpley Jr. F.A., *see* Acs, Z.J. 793
Thakor, A.V., Comment on Trester 700
Theobald, M., P. Yallup, Measuring cash-futures temporal effects in the UK using partial adjustments factors 221
Thomas, S., *see* Morgan, G. 405
Thomas, S., *see* ap Gwilym, O. 1193
Thomas, S.H., *see* Clare, A.D. 1207
Thornton, D.L., The information content of discount rate announcements: What is behind the announcement effect? 83
Trester, J.J., Venture capital contracting under asymmetric information 675
Udell, G.F., *see* Berger, A.N. 613
van Deventer, D.R., *see* Jarrow, R.A. 249
Varetto, F., Genetic algorithms applications in the analysis of insolvency risk 1421
Veld, C., *see* de Roon, F. 1481
Weber, M., *see* Machauer, A. 1355
Weston, J.P., *see* Strahan, P.E. 821
White, L.J., *see* Goldberg, L.G. 851
Wilcox, J.A., *see* Hancock, D. 983
Wilhelm Jr., W.J., *see* Benveniste, L.M. 741
Williams, B., Factors affecting the performance of foreign-owned banks in Australia: A cross-sectional study 197
Wolken, J.D., "New" data sources for research on small business finance 1067
Wright P., *see* Chung, K.H. 41
Yallup, P., *see* Theobald, M. 221
Yamori, N., A note on the location choice of multinational banks: The case of Japanese financial institutions 109